

Financial Report

Reaction 2017 Participants

04-09-2017

Investment strategies

Introductory stuff. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Curabitur tempor luctus tortor, non porttitor ipsum molestie nec. Vivamus et augue mollis dolor imperdiet posuere. Maecenas laoreet porta est eget sodales. Aenean in pulvinar lectus. Sed ullamcorper porttitor nunc sed malesuada. Proin pulvinar neque risus, at hendrerit nunc maximus ut. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Mauris eu dui non purus facilisis tincidunt.

By quantity

Portfolio	ENI	FCA	UCG
PTFA	30	100	400
PTFB	100	250	200
PTFC	300	200	40

By value

	ENI	FCA	UCG	Value
PTFA	451.31	862.91	5480.32	6794.54
PTFB	1504.38	2157.27	2740.16	6401.82
PTFC	4513.15	1725.82	548.03	6787.00

Composition

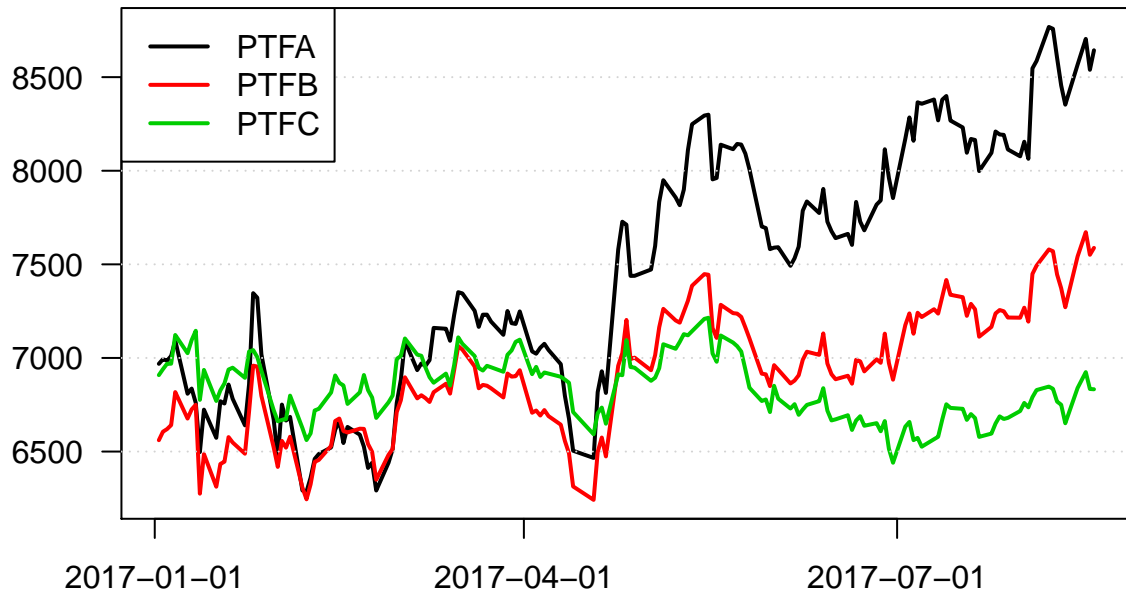
	ENI	FCA	UCG
PTFA	6.64	12.70	80.66
PTFB	23.50	33.70	42.80
PTFC	66.50	25.43	8.07

Yields

Some analyses and remarks. Vivamus nec consectetur enim, vel consectetur magna. Aliquam at risus orci. Orci varius natoque penatibus et magnis dis parturient montes, nascetur ridiculus mus. In nibh quam, iaculis et iaculis at, ullamcorper eu ante. Phasellus nunc dolor, hendrerit nec interdum nec, volutpat at risus. Vestibulum mollis sapien quis ullamcorper rutrum. Proin sed laoreet sem. In hac habitasse platea dictumst. Phasellus risus velit, lacinia vitae elementum sed, sagittis sit amet dolor. Suspendisse quis sodales tellus, in faucibus tortor.

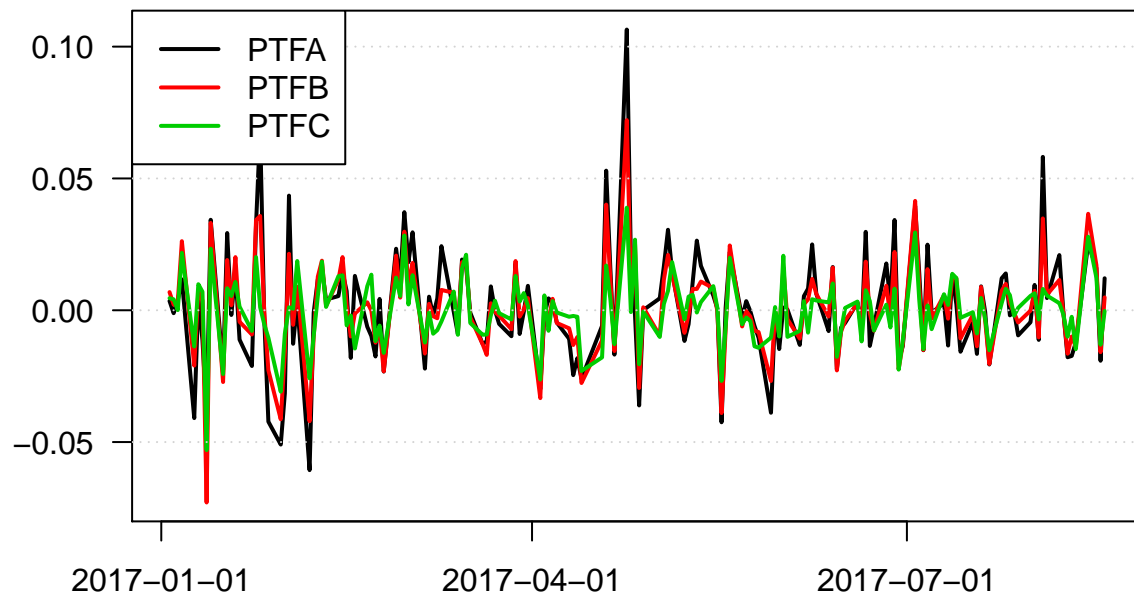
Prices:

```
plot(compareptf,col=1:ncol(compareptf),plot.type='single',xlab='',ylab='',las=1,lwd=2)
grid(NA,NULL)
legend('topleft',legend=colnames(compareptf),col=1:ncol(compareptf),lty=1,lwd=2,bg='white')
```



Returns

```
plot(returns(compareptf),col=1:ncol(compareptf),plot.type='single',xlab='',ylab='',las=1,lwd=2)
grid(NA,NULL)
legend('topleft',legend=colnames(compareptf),col=1:ncol(compareptf),lty=1,lwd=2,bg='white')
```



Performances

##	PTFA	PTFB	PTFC
## Min.	:-0.0606476	Min. :-0.0729155	Min. :-5.305e-02
## 1st Qu.	:-0.0112539	1st Qu.: -0.0083504	1st Qu.: -7.832e-03

```
## Median :-0.0001263   Median :-0.0002382   Median : 8.458e-04
## Mean  : 0.0013461    Mean   : 0.0009092    Mean   :-6.894e-05
## 3rd Qu.: 0.0130991   3rd Qu.: 0.0097409    3rd Qu.: 6.163e-03
## Max.   : 0.1064748   Max.    : 0.0721205    Max.    : 3.890e-02
```

ggplot2

Returns: time series, distribution, correlations:

